

04772 U.S. PTO  
10/28/03

Docket No. : JPM-003 CON  
Applicant : Watts et all  
Appl. No. : To be assigned  
Filed : Herewith  
Customer No. : 26137

**CERTIFICATE OF MAILING(37 CFR § 1.10)**

Express Mail Number EL 790614644 US

I hereby certify that this paper and all enclosures referred to therein are being deposited with the United States Postal Service "Express Mail Post Office to Addressee" service under 37 CFR § 1.10 on the date indicated below with sufficient postage in an envelope addressed to MS Patent Application, Commissioner for Patents, Alexandria, VA 22313-1450

Title: Method and System  
for Modeling  
Volatility

Signature:

Name of Person Mailing: Michael McGuire

Date of Deposit: October 28, 2003

17497 U.S. PTO  
10/696546

102803

MS Patent Application  
Commissioner for Patents  
P.O. Box 1450  
Alexandria VA 22313-1450

**PATENT APPLICATION TRANSMITTAL**

Sir:

Transmitted herewith are the following documents:

Specification, including claims and abstract (nine pages);

Drawings: three figures (3 sheets);

Executed Declaration and Power of Attorney from Application Number 09/811,790, of which the present application is a continuation application (5 pages);

Non-publication request;

Return Receipt Postcard.

**Continuing Application**

This application is a continuation of pending Application Number 09/811,790 filed March 19, 2001. The entire disclosure of this prior application, from which an oath or declaration is supplied, is considered a part of the disclosure of the accompanying continuation application and is hereby incorporated by reference.


### Priority Claims

Earliest Foreign Application(s), if any, Filed Prior to The Filing Date of the Application			
Application Number	Country	Date Of Filing (mm/dd/yyyy)	Priority
None			

U.S. Application Serial No.	Filing Date	Status		
		Patented	Pending	Abandoned
09/811,790	March 19, 2001		X	

Respectfully submitted,

Skadden, Arps, Slate, Meagher & Flom LLP

By   
Andrew F. Strobert, Reg. No. 35,375  
Guy Perry, Reg. No. 46,194  
Tel.: (212) 735-3000

Enclosures

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**NON-PUBLICATION REQUEST**

Sir:

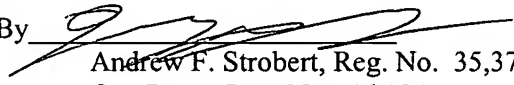
It is respectfully requested that the above-identified application not be published under 35 U.S.C. 122 (b) and 37 C.F.R. 1.211.

It is hereby certified that the invention disclosed in the application has not been and will not be the subject of an application filed in another country, or under a multilateral international agreement, that requires publication at eighteen months after filing.

Respectfully submitted,

Skadden, Arps, Slate, Meagher & Flom LLP

By

  
Andrew F. Strobert, Reg. No. 35,375

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**Enclosures**